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EXPRESS MAIL CERTIFICATE

Date 8/28/01 Label No. 8903056771US

I hereby certify that, on the date indicated above, this paper or fee was deposited with the U.S. Postal Service & that it was addressed for delivery to the Assistant Commissioner for Patents, Washington, DC 20231 by "Express Mail Post Office to Addressee" service.

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PATENT TRADEMARK OFFICE

Docket No.: 6727/11204US1

IN THE UNITED STATES PATENT AND TRADEMARK OFFICE

In re application of:

Shlomo SHLAFMAN, et al.

Serial No.: 09/768,697

Filed: January 23, 2001

For: ANALYSIS OF FINANCIAL DERIVATIVES

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August 27, 2001

INFORMATION DISCLOSURE STATEMENT

Hon. Commissioner of  
Patents and Trademarks  
Washington, DC 20231

Sir:

This Information Disclosure Statement is submitted in accordance with 37 C.F.R. 1.97, 1.98, and it is requested that the information set forth in this statement and in the listed documents be considered during the pendency of the above-identified application, and any other application relying on the filing date of the above-identified application or cross-referencing it as a related application.

1. This IDS should be considered, in accordance with 37 C.F.R. 1.97, as it is



filed: (Check one of the boxes A-D)

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- ☐ A. Within three months of the filing date of the above-identified national application or within three months of the entry into the national stage of the above-identified international application.
- ☒ B. before the mailing date of a first office action on the merits, or a first office action after filing a request for continued examination.
- ☐ C. after (A) and (B) above, but before the mailing date of a final rejection, a notice of allowance, or any other action that closes prosecution, and Applicants have made the necessary statement in box "i" below or paid the necessary fee in box "ii" below.

(check one of the boxes "i" and "ii" below:)

- ☐ i. Counsel states that, upon information and belief, each item of information listed herein was either (a) cited in a communication from a foreign patent office in a counterpart foreign application not more than three months prior to the filing of this IDS; or (b) was not cited in a communication from a foreign patent office in a counterpart foreign application and, to the knowledge of undersigned after making reasonable inquiry, was not known to any individual designated in 1.56(c) more than three months prior to the filing of this IDS.
- ☐ ii. A check for the fee set forth in 1.17(p), presently believed to be \$180, is enclosed.
- ☐ D. after (A), (B) and (C) above, but before payment of the issue fee: Counsel states that, upon information and belief, each item of information listed herein was either (i) cited in a communication from a foreign patent office in a counterpart foreign application not more than three months prior to the filing of the IDS; or (ii) was not cited in a communication from a foreign patent office in a counterpart foreign application and, to the knowledge of the undersigned after making reasonable inquiry, was not known to any individual designated in 1.56(c) more than three months prior to the filing of this IDS.
- ☐ i. A check for the fee set forth in 1.17 (p), presently believed to be \$180, is enclosed.

2. In accordance with 37 C.F.R. 1.98, this IDS includes a list (e.g., form PTO-1449) of all patents, publications, or other information submitted for consideration by

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the office, either incorporated into this IDS or as an attachment hereto. A copy of each

document listed is attached, except as explained below.



(check boxes A and/or B and fill in blanks, if appropriate.)

- ☐ A. Document(s) \_\_\_\_\_ is (are) deemed substantially cumulative to document(s) \_\_\_\_\_, and, in accordance with 1.98(c), only a copy of each of the latter documents is enclosed.
- ☐ B. Certain documents were previously cited by or submitted to the Office in the following prior applications, which are relied upon under 35 U.S.C. 120:

[SERIAL NO. & FILING DATE].

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Applicant Identifies these documents by attaching hereto copies of the forms PTO-892 and PTO- 1449 from the files of the prior application(s) or a fresh PTO- 1449 listing these documents, and request that they be considered and made of record in accordance with 1.98(d). Per 37 CFR 1.98(d), copies of these documents need not be filed in this application.

☐ 3. Document(s) \_\_\_\_\_ are not in the English language. In accordance with 1.98(c), Applicant states:

- ☐ An English translation of each document (or of the pertinent portions thereof), or a copy of each corresponding English-language patent or application is enclosed.
- ☐ A concise explanation of the relevance of document(s) \_\_\_\_\_ is found in the attached search report (see MPEP § 609 A(3)x).
- ☐ A concise explanation of the relevance of document(s) \_\_\_\_\_ is set forth as follows: [Insert concise explanation of relevance]
- ☐ A concise explanation of the relevance of document(s) \_\_\_\_\_ can be found on page(s) \_\_\_\_\_ of the specification.
- ☐ A concise explanation of document(s) \_\_\_\_\_ can be found on the attached sheet.

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[] 4. No explanation of relevance is necessary for documents in the English language (see MPEP § 609 A(3)).



[] 5. Other information being provided for the examiner's consideration follows:

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6. In accordance with 37 C.F.R. 1.97(g) and (h), the filing of this information should not be construed as a representation that a search has been made or that information cited is, or is considered to be, material to patentability as defined in § 1.56 (b), or that any cited document listed or attached is (or constitutes) prior art. Unless otherwise indicated, the date of publication indicated for an item is taken from the face of the item and Applicant reserves the right to prove that the date of publication is in fact different.

**CROSS REFERENCE UNDER 37 C.F.R. § 1.78 TO RELATED APPLICATIONS**

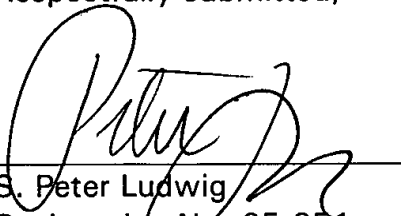
Pursuant to 37 C.F.R. § 1.79, Applicant notes that the above-identified patent application may be related to the following U.S. Patent Applications:

(1) U.S. Provisional Patent Application Serial No.: 60/202,793, entitled: "A new computational technique for financial derivatives", filed May 9, 2000.

Early and favorable consideration is earnestly solicited.



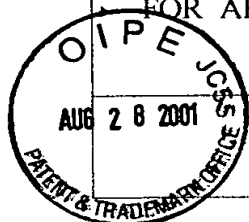
Respectfully submitted,

  
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Registration No. 25,351  
Attorney for Applicant(s)

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FORM PTO-1449 (Colb)	ATTY DOCKET NO. 6727/11204US1	SERIAL NUMBER 09/768,697
LIST OF PATENTS AND PUBLICATIONS FOR APPLICANTS' INFORMATION STATEMENT	APPLICANT Shlomo SHLAFMAN, et al.	
	FILING DATE January 23, 2001	GROUP ART UNIT (N/A)



## U.S. PATENT DOCUMENTS

Examiner's Initials		DOCUMENT NO.	DATE	NAME	CLASS	SUB	FILING DATE
	AA	60/202,793		Admursky et al.			5/8/00
	AB						
	AC						
	AD						
	AE						
	AF						
	AG						
	AH						

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## FOREIGN PATENT DOCUMENTS

		DOCUMENT NO.	DATE	COUNTRY	CLASS	SUB	TRANS- LATION
	AI						
	AJ						
	AK						

## OTHER ART (Including Author, Bills, Pertinent Pages, Etc.)

AL	J.C.Hull, "Options, Futures and Other Derivatives", Third Edition, Prentice-Hall, 1977. Pages 457-489, 229-260.
AM	
EXAMINER:	DATE CONSIDERED:
EXAMINER: Initial if reference considered, whether or not citation is in conformance with MPEP 609; Draw line through citation if not in conformance and not considered. Include copy of this form with next communication to applicant.	